


Exhibit K

Freddie Mac ABS-FLT-S Trade No. 1087, Vs. 1 Dec 19, 2005 17:32:20	NEW TRADE	 PMG: JXD Trade Ops:	
	BUY NHELI_06-FM1: IA1 ABS/ABS		
			Nov 25, 2035

Asset ID: B5A03LVM5 Ticker: NHELI06FM1-IA1 Coupon: 0.00000 Coupon Type: FLOAT Frequency: MONTHLY Reset Term: MONTHLY Maturity Date: Nov 25, 2035 Issue Date: Jan 30, 2006 Min Trade Size: N/A Min Trade Increment: N/A	Payment Delay: 0 Date Convention: ACT/360 Accrual Date: Jan 30, 2006 First Coupon Date: Feb 25, 2006 Next Pay Date: Feb 27, 2006 Odd First Pmt: <input checked="" type="checkbox"/> Yes <input type="checkbox"/> No AMT: <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No ERISA: <input type="checkbox"/> Yes <input type="checkbox"/> No 144A: <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No Notional: <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No	Trade Date: Dec 19, 2005 Settle Date: Jan 31, 2006 Broker: NHA NOMURA SECURITIES INTERNATIONAL Broker Contact: Original Par: 300,000,000.000 Factor: 1.000000000 Factor Date: Jan 30, 2006 Current Par: 300,000,000.000												
General Use L+23, Max 25% (Fixed + 5/25) B5A03LVM5, NHELI 2005-FM1 Originator RFC Servicer Equity one M/S - Aaa/AAA, Creditreview process completed REMIC Subject to July 05 FreddieReps Allowable delivery variance on size: +/-10% Model: 1.2ABS30_SUB_650F, 1.2_STD_ARM228 Enhancement: 20% HighlyRated Policy Compliance: 1. Rated AA or better? Yes, AAA/Aaa/AAA 2. Interest rate on thesecurity is different to the interest rate on the collateral? Yes. Bond pays L+23, Collateralhas a GWAC of 7.631% 3. Does the deal have sufficient subordination? Yes. 20% initial subordination, plus excess spread. First LIBOR setting: 1/27/2006 Is there an interpolation?: No Pricing Method: HETP		Price: 100-00 100.00000000 Principal: (300,000,000.00) Interest: 0.00 Commission: 0.00 Net Money: (300,000,000.00) Currency: USD Net Cash Flow: OUT												
		Exchange rate: Discount: Option Type:												
		Prepay: 100.00 BLK Yield: 5.070 YTC: Duration: 0.07000 Convexity: -0.02000												
		<table border="1"> <tr> <th>S & P</th> <th>Moody</th> <th>DBRS</th> </tr> <tr> <td>NR</td> <td>NR</td> <td></td> </tr> <tr> <th>Fitch</th> <th>NAIC</th> <td></td> </tr> <tr> <td>NR</td> <td></td> <td></td> </tr> </table>	S & P	Moody	DBRS	NR	NR		Fitch	NAIC		NR		
S & P	Moody	DBRS												
NR	NR													
Fitch	NAIC													
NR														
Special Instructions Trade exceeded trader daily limit and Mike Aneiro has approved the trade.		Discretionary: <input checked="" type="checkbox"/> Yes <input type="checkbox"/> No Liquid: <input checked="" type="checkbox"/> Yes <input type="checkbox"/> No Segregate: <input checked="" type="checkbox"/> Yes <input type="checkbox"/> No Release: <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No												
Miscellaneous Information Asset OAS: 36.03 Debt Yld: 4.714 Expt ROE: 21.3 Sprd Dur: 1.12 CDI File: NHELI05FM1 TrdPurpose: REG PURCH Debt OAS: -13.524 % Asn Cap: 1.5 ACCTG_DESIG: NHD_NONCASH		Entry Date: Dec 19, 2005												

A/C# 01

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DTC (WIRE ROOM)

Freddie Mac - ABS Float AFS (ABS-FLT-S)

Trade No. 1087, Vs. 1

FreddieMac

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FHFA00001131

Freddie Mac	NEW TRADE	<i>David R. Hachney</i>	
ABS-FLT-S Trade No. 1356, Vs. 1 Oct 18, 2006 11:36:24	BUY NHELI_06-FM2: IA1 ABS/ABS		Jul 25, 2036
	PMG:	DRH	Trade Ops:

Asset ID: B5A04CKC8 Ticker: NHELI06FM2-IA1 Coupon: 0.00000 Coupon Type: FLOAT Frequency: MONTHLY Reset Term: MONTHLY Maturity Date: Jul 25, 2036 Issue Date: Oct 31, 2006 Min Trade Size: 25,000.00 Min Trade Increment: 1.00	Payment Delay: 0 Date Convention: ACT/360 Accrual Date: Oct 31, 2006 First Coupon Date: Nov 25, 2006 Next Pay Date: Nov 27, 2006 Odd First Pmt: <input checked="" type="checkbox"/> Yes <input type="checkbox"/> No AMT: <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No ERISA: <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No 144A: <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No Notional: <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No	Trade Date: Oct 18, 2006 Settle Date: Oct 31, 2006 Broker: GRNW GREENWICH CAPITAL MARKETS Broker Contact: Original Par: 542,999,000.000 Factor: 1.000000000 Factor Date: Oct 31, 2006 Current Par: 542,999,000.000												
General Use L+14 B5A04CKC8, SABR 2006-WM2 A-1 Originator: Fremont Servicer: Equity One M/S/P/D - Aaa/AAA/AAA/AAA Credit approved by: Kevin Palmer REMIC Subject to August 06 Freddie Reps Allowable delivery variance on size: +/-5% Model: Fix0-40=v1.3_ABS_FR_30Y,ARM0-40=v1.3_ABS_ARM228, ARM2/1Bai30=v1.3_ABS_ARM228,ARM3/1Bai30=v1.3_ABS_ARM228, ARMS/1Bai30=v1.3_ABS_ARM228,Bai0-30=v1.3_ABS_FR_30Y AAA enhancement: 22.45% Highly Rated Policy Compliance: 1. Rated AA or better? Yes, AAA/Aaa/AAA/AAA 2. Interest rate on the security is different to the interest rate on the collateral OR the credit risk on the securities must be lower than the collateral? Yes. Bond pays L+14, Collateral has a GWAC of 8.628 %: Bond benefits from overcollateralization, excess spread and subordination. 3. Does the deal have sufficient subordination of 3.5% or greater? Yes. 22.45% initial subordination, plus excess spread. Is there an interpolation?: No Pricing Method: HETP		Price: 100.00 Principal: 100.000000000 Interest: (542,999,000.00) Commission: 0.00 Net Money: (542,999,000.00) Currency: USD Net Cash Flow: OUT												
Delivery Instructions DTC/GRNW ABS DTC#: 2236 A/C#: INST ID#: AGENT ID#: CLEARING AGT DTC: CLEARING AGT NAME: A/C NAME: Special Instructions Today's trades exceed my daily trade limit. Trade authorization received from MXA.		Exchange rate: Discount: Option Type: Prepay: 100.00 BLK Yield: 5.462 YTC: Duration: 0.07000 Convexity: 0.00033												
Miscellaneous Information Asset OAS: 14.152 Debt Yld: 5.145 Expt ROE: 17.64 Sprd Dur: 1.074 CD1 File: NHELI06FM2 Trd Purpose: REG PURCH Debt OAS: -17.458 % Asn Cap: 1.5 RiskAdj ROE: 17.64 ACCTG_DESIG: NHD_NONCASH		<table border="1"> <tr> <th>S & P</th> <th>Moody</th> <th>DBRS</th> </tr> <tr> <td>NR</td> <td>NR</td> <td></td> </tr> <tr> <th>Fitch</th> <th>NAIC</th> <td></td> </tr> <tr> <td>NR</td> <td></td> <td></td> </tr> </table> Discretionary: <input checked="" type="checkbox"/> Yes <input type="checkbox"/> No Liquid: <input checked="" type="checkbox"/> Yes <input type="checkbox"/> No Segregate: <input checked="" type="checkbox"/> Yes <input type="checkbox"/> No Release: <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No Entry Date: Oct 18, 2006	S & P	Moody	DBRS	NR	NR		Fitch	NAIC		NR		
S & P	Moody	DBRS												
NR	NR													
Fitch	NAIC													
NR														

Freddie Mac - ABS Float AFS (ABS-FLT-S)
Trade No. 1356, Vs. 1

FreddieMac

A/C# P 61948

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FHFA01001981

Freddie Mac	CORRECTION	<i>David R. Hackney</i>	<i>Driff</i>
	► Changed item(s) ◀	PMG:	DRH Trade Ops: ADS
ABS-FLT-S Trade No. 1303, Vs. 3 Aug 16, 2006 14:10:29	BUY NHELI_06-HE3: 1A1 ABS/ABS		Jul 25, 2036

Asset ID: B5A0472G0 Ticker: NHELI06HE3-1A1 Coupon: 0.00000 Coupon Type: FLOAT Frequency: MONTHLY Reset Term: MONTHLY Maturity Date: Jul 25, 2036 Issue Date: Aug 31, 2006 Min Trade Size: 25,000.00 Min Trade Increment: 1.00	Payment Delay: 0 Date Convention: ACT/360 Accrual Date: Aug 31, 2006 First Coupon Date: Sep 25, 2006 Next Pay Date: Sep 25, 2006 Odd First Pmt: <input checked="" type="checkbox"/> Yes <input type="checkbox"/> No AMT: <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No ERISA: <input type="checkbox"/> Yes <input type="checkbox"/> No 144A: <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No Notional: <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No	Trade Date: Aug 15, 2006 Settle Date: Aug 31, 2006 Broker: GRNW GREENWICH CAPITAL MARKETS Broker Contact: LAURA SWANSON Original Par: 451,200,000.000 Factor: 1.000000000 Factor Date: Aug 31, 2006 Current Par: 451,200,000.000												
General Use L+15 B5A0472G0, NHELI 2006-HE3 1A1 Originator: Cowen Servicer: Mixed M/S/F/D - Aaa/AAA/AAA,AAA Credit approved by Kevin Palmer REMIC Subject to August 05 Freddie Reps Allowable delivery variance on size: +/-10% Model: Fix0-30=v1.2ABS30_SUB_600F:360,ARM0-30=v1.2ABS_ARM228:360, ARM2/1Ba130=v1.2ABS_ARM228:360,ARM3/1Ba130=v1.2ABS_ARM228:360, ARM5/1Ba130=v1.2ABS_ARM228:360,Fix30Ba15=v1.2ABS30_SUB_625F:360, Fix40Ba150=v1.2NEW30M:360,Fix45Ba130=v1.2ABS30_SUB_625F:360, 0=v1.2ABS30_SUB_650F:360 AAA enhancement: % Highly Rated Policy Compliance: 1. Rated AA or better? Yes, AAA/Aaa/AAA/AAA 2. Interest rate on the security is different to the interest rate on the collateral OR the credit risk on the securities must be lower than the collateral? Yes, Bond pays L+15, Collateral has a GWAC of 8.301 % Bond benefits from overcollateralization, excess spread and subordination. 3. Does the deal have sufficient subordination of 3.5% or greater? Yes. 24.65% initial subordination, plus excess spread. 4. 2nd liens reviewed and approved. First LIBOR setting: 8/29/2005 Is there an interpolation?: No Pricing Method: HETP Changed Asset OAS, Expect ROE, RiskAdj ROE, Debt OAS, Debt Yield, Sprd Dur, Yield, Trade Date & Counterparty as per MXA - ADS 16AUG06 ► Update comment to apply the reason for the changes above. The changes above is due to NHA priced the trade with our tracer (DRH) when GRNW was the lead on the deal. Consequently GRNW was not ready to price until the following day, causing slight changes in the analytics. NXB 8/16/06		Price: 100-00 Principal: 100.000000000 Interest: (451,200,000.00) Commission: 0.00 Net Money: (451,200,000.00) Currency: USD Net Cash Flow: OUT Exchange rate: Discount: Option Type: Prepay: 100.00 BLK Yield: 5.630 YTC: Duration: 0.07000 Convexity: -0.00300 <table border="1"> <thead> <tr> <th>S & P</th> <th>Moody</th> <th>DBRS</th> </tr> </thead> <tbody> <tr> <td>NR</td> <td>NR</td> <td></td> </tr> <tr> <td>Fitch</td> <td>NAIC</td> <td></td> </tr> <tr> <td>NR</td> <td></td> <td></td> </tr> </tbody> </table> Discretionary: <input checked="" type="checkbox"/> Yes <input type="checkbox"/> No Liquid: <input checked="" type="checkbox"/> Yes <input type="checkbox"/> No Segregate: <input checked="" type="checkbox"/> Yes <input type="checkbox"/> No Release: <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No Entry Date: Aug 14, 2006	S & P	Moody	DBRS	NR	NR		Fitch	NAIC		NR		
S & P	Moody	DBRS												
NR	NR													
Fitch	NAIC													
NR														
Delivery Instructions DTC/GRNW ABS DTC#: 2230 A/C#: INST ID#: AGENT ID#: CLEARING AGT DTC: CLEARING AGT NAME: A/C NAME:														
Special Instructions Today's trade is within my daily trade limit. DRH														
Miscellaneous Information Asset OAS: 15.275 Debt Yld: 5.330 Expt ROE: 16.65 Sprd Dur: 1.00 CDI File: NHELI06HE3 Trd Purpose: REG PURCH Debt OAS: -14.229 % Asn Cap: 1.5 RiskAdj ROE: 16.65 ACCTG_DESIG: NHD_NONCASH														

Freddie Mac - ABS Float AFS (ABS-FLT-S)

FreddieMac

Created: Aug 18, 2006 15:14:01

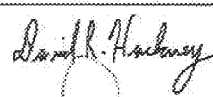

A/C# 01

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DTC (WIRE ROOM)

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FHFA00002480

Freddie Mac	NEW TRADE		
ABS-FLT-S Trade No. 1439, Vs. 1 Jan 23, 2007 13:32:52	PMG  DRH Trade Ops:		
BUY NEHLI 07-1: II1A CMO/WHOLE		Feb 25, 2037	

Asset ID: B5A04MNE9	Payment Delay: 0	Trade Date: Jan 23, 2007
Ticker: NEHLI071-II1A	Date Convention: ACT/360	Settle Date: Jan 31, 2007
Coupon: 0.00000	Accrual Date: Jan 31, 2007	Broker: GRNW
Coupon Type: FLOAT	First Coupon Date: Feb 25, 2007	GREENWICH CAPITAL MARKETS
Frequency: MONTHLY	Next Pay Date: Feb 26, 2007	Broker Contact:
Reset Term: MONTHLY	Odd First Pmt: <input checked="" type="checkbox"/> Yes <input type="checkbox"/> No	Original Par: 101,632,000.000
Maturity Date: Feb 25, 2037	AMT: <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No	Factor: 1.000000000
Issue Date: Jan 31, 2007	ERISA: <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No	Factor Date: Jan 31, 2007
Min Trade Size: 25,000.00	144A: <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No	Current Par: 101,632,000.000
Min Trade Increment: 1.00	Notional: <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No	

General Use

L+18
B5A04MNE9, NEHLI 2007-1 II-1-A
Originator: RFC
Servicer: GMAC
M/S/F/D - Aaa/AAA/NA/NA
Credit approved by: Bob Ryan
REMIC
Subject to August 08 Freddie Reps
Allowable delivery variance on size: +/-10%
Model:
ARM2/1=v1.3_STD_ARM31_IO, ARM2/1Bal30=v1.3_STD_ARM31_IO,
ARM3/1=v1.3_STD_ARM31_IO, ARM3/1Bal30=v1.3_STD_ARM31_IO,
ARM5/1=v1.3_STD_ARM51_IO, ARM7/1=v1.3_STD_ARM71_IO,
ARM7/1Bal30=v1.3_STD_ARM71_IO, ARM5/1Bal30=v1.3_STD_ARM51_IO,
ARM10/1=v1.3_STD_ARM101_IO, ARM10/1Bal30=v1.3_STD_ARM101_IO,
ARM1/1Bal30=v1.3_STD_ARM31_IO, ARM1/1=v1.3_STD_ARM31_IO
AAA enhancement: 7.29%,
Highly Rated Policy Compliance:
1. Rated AA or better? Yes, AAA/Aaa/AAA/NA
2. Interest rate on the security is different to the interest rate on the collateral OR the credit risk on the securities must be lower than the collateral? Yes. Bond pays L+18, Collateral has a GWAC of 7.281%. Bond benefits from overcollateralization, excess spread and subordination.

3. Does the deal have sufficient subordination of 3.5% or greater?
Yes. 7.29% initial subordination, plus excess spread.
Is there an interpolation?: No
Pricing Method: NAAD

Special Instructions

This trade is within my daily trade limit. DRH

Miscellaneous Information

Asset OAS: 16.113
Debt Yld: 5.118
Expt ROE: 17.32
Sprd Dur: 1.67
CDI File: NEHLI071
Trd Purpose: REG PURCH
Debt OAS: -14.962
% Asn Cap: 1.5
RskAdj ROE: 17.32
ACCTG_DESIG: NHD_NONCASH

Price: 100-00
100.00000000
Principal: (101,632,000.00)
Interest: 0.00
Commission: 0.00
Net Money: (101,632,000.00)
Currency: USD
Net Cash Flow: OUT

Exchange rate:
Discount:
Option Type:

Prepay: 100.00 BLK
Yield: 5.430
YTC:
Duration: 0.00400
Convexity: -0.01080

S & P	Moody	DBRS
NR	NR	
Fitch	NAIC	
NR		

Discretionary: ☒ Yes ☐ No
Liquid: ☒ Yes ☐ No
Segregate: ☒ Yes ☐ No
Release: ☐ Yes ☒ No

Entry Date: Jan 23, 2007

Freddie Mac - ABS Float AFS (ABS-FLT-S)

Trade No. 1439, Vs. 1

FreddieMac



A/C# P 61948

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FHFA01003626
A3-10018625087

Freddie Mac	NEW TRADE		
ABS-FLT-S Trade No. 1418, Vs. 1 Dec 27, 2006 15:38:03		PMG: 	MXA Trade Ops:
BUY NHELI_07-HE1: IAT ABS/ABS		Jan 25, 2037	

Asset ID: B5A04KRZ2 Ticker: NHELI07HE1-IA1 Coupon: 0.00000 Coupon Type: FLOAT Frequency: MONTHLY Reset Term: MONTHLY Maturity Date: Jan 25, 2037 Issue Date: Jan 31, 2007 Min Trade Size: 25,000.00 Min Trade Increment: 1.00	Payment Delay: 0 Date Convention: ACT/360 Accrual Date: Jan 31, 2007 First Coupon Date: Feb 25, 2007 Next Pay Date: Feb 26, 2007 Odd First Pmt: <input checked="" type="checkbox"/> Yes <input type="checkbox"/> No AMT: <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No ERISA: <input type="checkbox"/> Yes <input type="checkbox"/> No 144A: <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No Notional: <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No	Trade Date: Dec 27, 2006 Settle Date: Jan 31, 2007 Broker: GRNW GREENWICH CAPITAL MARKETS Broker Contact: Original Par: 375,000,000.000 Factor: 1.000000000 Factor Date: Jan 31, 2007 Current Par: 375,000,000.000												
General Use L-15 B5A04KRZ2, NHELI 2007-HE1 Originator: OWNI/1ST NLC Servicer: OCWEN M/S/F/D - Aaa/AAA/AAA/NA Credit approved by: Kevin Palmer REMIC Subject to August 06 Freddie Raps Allowable delivery variance on size: +/-5% Model: ARM0-30-v1 3_ABS_ARM226.Fix0-50-v1 3_ABS_FR_30Y.ARM2/15a030-v1 3_ABS_ARM220.Ba0-30-v1 3_ABS_FR_30Y AAA enhancement: 32.36% Highly Rated Policy Compliance: 1. Rated AA or better? Yes, Aaa/AAA/AAA/NA 2. Interest rate on the security is different to the interest rate on the collateral OR the credit risk on the securities must be lower than the collateral? Yes (Bond pays L+15, Collateral has a GWAC of 8.31) % Bond benefits from overcollateralization, excess spread and subordination. 3. Does the deal have sufficient subordination of 3.5% or greater? Yes. 21.38% initial subordination, plus excess spread. Is there an interpolation? No Pricing Method: HIETP		Price: 100.00 Principal: (375,000,000.00) Interest: 0.00 Commission: 0.00 Net Money: (375,000,000.00) Currency: USD Net Cash Flow: OUT												
Delivery Instructions DTC/GRNW ABS DTC#: A/C#: INST ID#: AGENT ID#: CLEARING AGT DTC: CLEARING AGT NAME: A/C NAME: Miscellaneous Information Asset CAS: 15 177 Debt Yld: 5.057 Exptd ROE: 16.07 Sprd Dur: 0.99 CDI File: NHELI07HE1 TrdPurpose: REG PURCH Debt CAS: -13.663 % Aaa Cap: 1.5 RskAdj ROE: 16.07 ACCTG_DESIGN: NPD, NONCASH		Exchange rate: Discount: Option Type: Prepay: 100.00 BLK Yield: 5.350 YTC: Duration: 0.06500 Convexity: -0.00100												
		<table border="1"> <tr> <th>S & P</th> <th>Moody</th> <th>DBRS</th> </tr> <tr> <td>NR</td> <td>NR</td> <td></td> </tr> <tr> <td>Fitch</td> <td>NAIC</td> <td></td> </tr> <tr> <td>NR</td> <td></td> <td></td> </tr> </table>	S & P	Moody	DBRS	NR	NR		Fitch	NAIC		NR		
S & P	Moody	DBRS												
NR	NR													
Fitch	NAIC													
NR														
		Discretionary: <input checked="" type="checkbox"/> Yes <input type="checkbox"/> No Liquid: <input checked="" type="checkbox"/> Yes <input type="checkbox"/> No Segregate: <input checked="" type="checkbox"/> Yes <input type="checkbox"/> No Release: <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No												
		Entry Date: Dec 27, 2006												

Created: Dec 27, 2006 15:38:17

A/C# P 61948

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Freddie Mac - ABS Float AFS (ABS-FLTS)
Trade No. 1418, Vs. 1
FreddieMac

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FHFA16863753
A3-10077904199

Freddie Mac	NEW TRADE	<i>David R. Hinchey</i>	
ABS-FLT-S Trade No. 1517, Vs. 1 Apr 26, 2007 18:39:13		PMG:	DRH Trade Ops:
BUY NHELI_07-3: 1A1		Feb 25, 2037	
ABS/ABS			

Asset ID: B5A04UZ08 Ticker: NHELI073-1A1 Coupon: 0.00000 Coupon Type: FLOAT Frequency: MONTHLY Reset Term: MONTHLY Maturity Date: Feb 25, 2037 Issue Date: Apr 30, 2007 Min Trade Size: 25,000.00 Min Trade Increment: 1.00	Payment Delay: 0 Date Convention: ACT/360 Accrual Date: Apr 30, 2007 First Coupon Date: May 25, 2007 Next Pay Date: May 25, 2007 Odd First Pmt: <input checked="" type="checkbox"/> Yes <input type="checkbox"/> No AMT: <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No ERISA: <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No 144A: <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No Notional: <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No	Trade Date: Apr 26, 2007 Settle Date: Apr 30, 2007 Broker: LEHM Broker Contact: LEHMAN BROTHERS INC. Original Par: 245,105,000.000 Factor: 1.000000000 Factor Date: Apr 30, 2007 Current Par: 245,105,000.000												
General Use L+24 B5A04UZ08, NHELI 2007-3 1A1 Originator: Mixed Servicer: Mixed M/S/F/D: Aaa, AAA/NA/AAA Credit approved by: Mike Aneiro REMIC Subject to August '06 Freddie Reps Allowable delivery variance on size: +/-10% Model: Fx0-40=v1.3_ABS_FR_30Y,Bal0-40=v1.3_ABS_FR_30Y,ARM0-40=v1.3_ABS_ARM228, ARM2/1Bal30=v1.3_ABS_ARM228,ARM3/1Bal30=v1.3_ABS_ARM228, ARM5/1Bal30=v1.3_ABS_ARM228,ARM10/1Bal30=v1.3_ABS_ARM228 Highly Rated Policy Compliance: 1. Rated AA or better? Yes, Aaa/AAA/NA/AAA 2. Interest rate on the security is different to the interest rate on the collateral? OR the credit risk on the securities must be lower than the collateral? Yes. Bond pays L+24, Collateral has a GWAC of 8.303%. Bond benefits from overcollateralization, excess spread and subordination. 3. Does the deal have sufficient subordination of 3.5% or greater? Yes. 26.7% initial subordination, plus excess spread. Is there an interpolation? No Pricing Method: HETP		Price: 100.00 Principal: 100.00000000 Interest: (245,105,000.00) Commission: 0.00 Net Money: (245,105,000.00) Currency: USD Net Cash Flow: OUT												
Delivery Instructions DTC/LEHM ABS DTC#: 636 A/C#: INST ID# AGENT ID# CLEARING AGT DTC: CLEARING AGT NAME: A/C NAME:		Exchange rate: Discount: Option Type: Prepay: 100.00 BLK Yield: 5.500 YTC: Duration: 0.00133 Convexity: -0.00004												
Special Instructions Today's trades exceed my daily trade limit. Trade authorized by MXA		<table border="1"> <thead> <tr> <th>S & P</th> <th>Moody</th> <th>DBRS</th> </tr> </thead> <tbody> <tr> <td>NR</td> <td>NR</td> <td></td> </tr> <tr> <td>Fitch</td> <td>NAIC</td> <td></td> </tr> <tr> <td>NR</td> <td></td> <td></td> </tr> </tbody> </table>	S & P	Moody	DBRS	NR	NR		Fitch	NAIC		NR		
S & P	Moody	DBRS												
NR	NR													
Fitch	NAIC													
NR														
Miscellaneous Information Asset OAS: 24.245 Debt Yld: 5.102 Exptd ROE: 21.95 Spnd Dur: .91 CDI File: NHELI073 TrdPurpose: REG PURCH Debt OAS: -18.393 % Asn Cap: 1.6 RskAdj ROE: 21.95 ACCTG_DESIG: NHD_NONCASH		Discretionary: <input checked="" type="checkbox"/> Yes <input type="checkbox"/> No Liquid: <input checked="" type="checkbox"/> Yes <input type="checkbox"/> No Segregate: <input checked="" type="checkbox"/> Yes <input type="checkbox"/> No Release: <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No												
		Entry Date: Apr 26, 2007												

Freddie Mac - ABS Float AFS (ABS-FLT-S)

Trade No. 1517, Vs. 1

FreddieMac

Created: Apr 26, 2007 18:39:19

A/C# P 61948

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FHFA01002820